

PCE Endowment Fund
Net Asset Value
As of the Month Ending
March 31, 2017

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 6,771,053.06
Total Cash and Cash Equivalents	<u>6,771,053.06</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	313,589,077.42
Total fixed Income Securities	<u>313,589,077.42</u>

Broad Domestic Equity

SSgA Russell 3000	371,420,407.05
Total Broad Domestic Equity	<u>371,420,407.05</u>

Global Equity Ex-U.S.

SOA International Equity Pool	278,101,047.24
Total Global Equity Ex-U.S.	<u>278,101,047.24</u>

Real Assets

Real Estate Investment Trust Pool	26,944,443.61
Total Real Assets	<u>26,944,443.61</u>

Receivables and Payables

Income Receivable	3,781.72
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Total Assets

\$ 996,829,810.10

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
March 31, 2017

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 3,781.72	\$ 11,977.37
	<u>3,781.72</u>	<u>11,977.37</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(109,236.62)	(4,377,284.62)
	<u>(109,236.62)</u>	<u>(4,377,284.62)</u>
Broad Domestic Equity		
SSgA Russell 3000	204,292.26	53,595,746.24
	<u>204,292.26</u>	<u>53,595,746.24</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	6,874,606.62	30,761,289.69
	<u>6,874,606.62</u>	<u>30,761,289.69</u>
Real Assets		
Real Estate Investment Trust Pool	(427,753.77)	563,754.01
	<u>(427,753.77)</u>	<u>563,754.01</u>
Total Investment Income (Loss)	\$ 6,545,690.21	\$ 80,555,482.69
Total Invested Assets, Beginning of Period	983,680,079.74	946,938,058.62
Net Contribution (Withdrawal)	6,604,040.15	(30,663,731.21)
Total Assets	<u>\$ 996,829,810.10</u>	<u>\$ 996,829,810.10</u>